

Dynamical Systems Final Project

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Part 1: Bifurcation and Chaos

1. Phase Space and Sensitivity to Initial Conditions

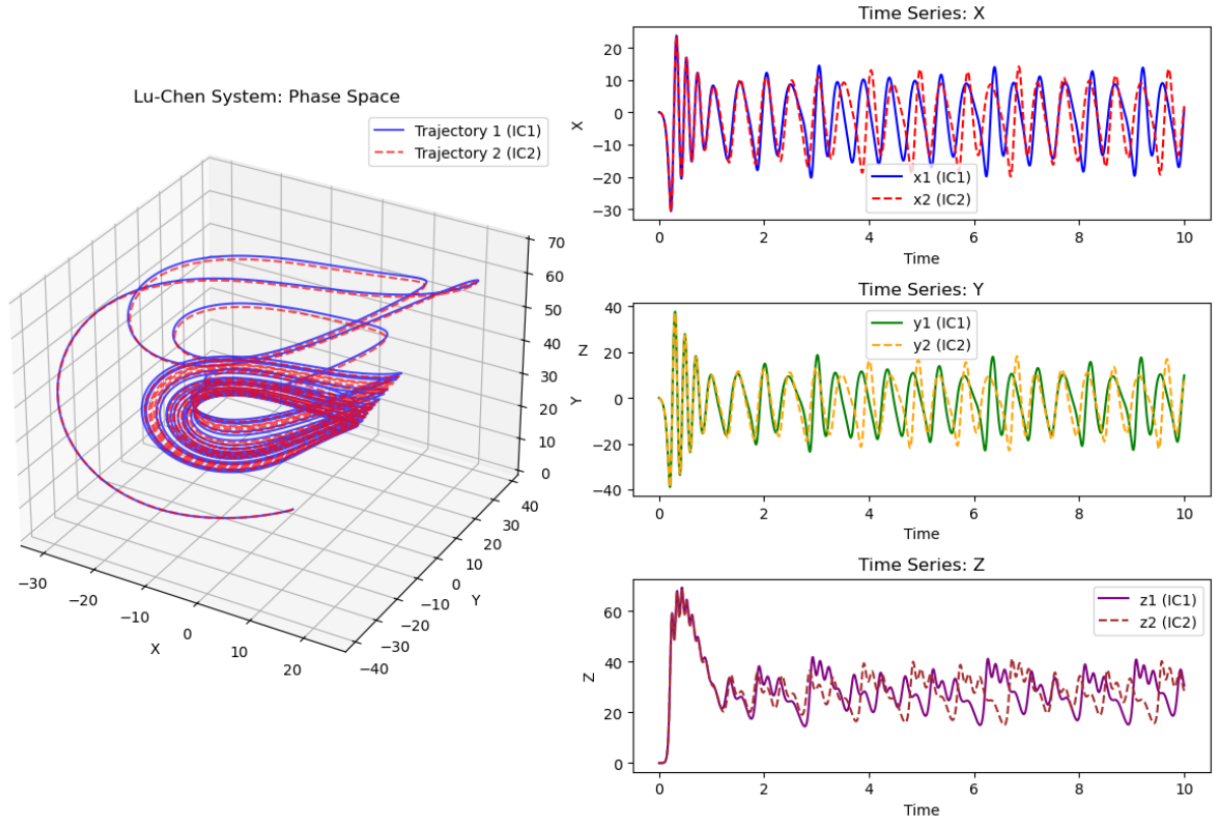
The code below is based on lecture 7: Chaos and Strange Attractors.

```
1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.integrate import solve_ivp
4
5 # Define the Lu-Chen system
6 def lu_chen(t, state, a, b, c, u):
7     x, y, z = state
8     dxdt = -a * x + a * y
9     dydt = -x * z + c * y + x + u
10    dzdt = x * y - b * z
11    return [dxdt, dydt, dzdt]
12
13 # Parameters
14 a, b, c, u = 25.90, 2.98, 21.30, -15.28
15
16 t_span = (0, 10)
17 t_eval = np.arange(t_span[0], t_span[1], 0.001) # Time points
18
19 # Initial conditions
20 x0, y0, z0 = 0, 0, 0
21 delta = 1e-3 # Small perturbation to x0
22
23 ic1 = [x0, y0, z0]
24 ic2 = [x0+delta, y0, z0] # Perturbed initial condition
25
26 # Solve the system for both initial conditions
27 sol1 = solve_ivp(lu_chen, t_span, ic1, args=(a, b, c, u), t_eval=t_eval)
28 sol2 = solve_ivp(lu_chen, t_span, ic2, args=(a, b, c, u), t_eval=t_eval)
29
30 t = sol1.t
31 x1, y1, z1 = sol1.y
32 x2, y2, z2 = sol2.y
33
34 # Create the figure with a 3x6 grid layout
35 fig = plt.figure(figsize=(12, 8))
36 gs = fig.add_gridspec(3, 6) # GridSpec for custom layout
37
38 # 3D Phase Space Plot (Occupies 3 rows and 3 columns)
```

```

39 ax1 = fig.add_subplot(gs[0:3, 0:3], projection='3d')
40 ax1.plot(x1, y1, z1, label="Trajectory 1 (IC1)", color='blue', alpha=0.7)
41 ax1.plot(x2, y2, z2, label="Trajectory 2 (IC2)", color='red', linestyle='dashed',
    ↪ alpha=0.7)
42 ax1.set_xlabel("X")
43 ax1.set_ylabel("Y")
44 ax1.set_zlabel("Z")
45 ax1.set_title("Lu-Chen System: Phase Space")
46 ax1.legend()
47
48 # Time series for X (Row 0, Columns 3-5)
49 ax2 = fig.add_subplot(gs[0, 3:6])
50 ax2.plot(t, x1, label="x1 (IC1)", color='blue')
51 ax2.plot(t, x2, label="x2 (IC2)", color='red', linestyle='dashed')
52 ax2.set_xlabel("Time")
53 ax2.set_ylabel("X")
54 ax2.set_title("Time Series: X")
55 ax2.legend()
56
57 # Time series for Y (Row 1, Columns 3-5)
58 ax3 = fig.add_subplot(gs[1, 3:6])
59 ax3.plot(t, y1, label="y1 (IC1)", color='green')
60 ax3.plot(t, y2, label="y2 (IC2)", color='orange', linestyle='dashed')
61 ax3.set_xlabel("Time")
62 ax3.set_ylabel("Y")
63 ax3.set_title("Time Series: Y")
64 ax3.legend()
65
66 # Time series for Z (Row 2, Columns 3-5)
67 ax4 = fig.add_subplot(gs[2, 3:6])
68 ax4.plot(t, z1, label="z1 (IC1)", color='purple')
69 ax4.plot(t, z2, label="z2 (IC2)", color='brown', linestyle='dashed')
70 ax4.set_xlabel("Time")
71 ax4.set_ylabel("Z")
72 ax4.set_title("Time Series: Z")
73 ax4.legend()
74
75 plt.tight_layout()
76 plt.show()

```



We observe from the time series plots that, although the two trajectories start off from nearby initial conditions, their difference grows over time and this becomes particularly noticeable after $t = 3.5$ for x and y , and after $t = 3$ for z , indicating that the system is sensitive to initial conditions.

2. Lyapunov Spectrum and Chaos

By computing the Lyapunov exponents, we can determine if the system is chaotic. My code below is again based on lecture 7:

```

1 from tqdm import tqdm # Progress tracking
2
3 # Lu-Chen system
4 def lu_chen(t, X, params):
5     x, y, z = X[:3]
6     Y = X[3:].reshape(3, 3).T
7     a, b, c, u = params
8     f = np.zeros(12)
9     f[:3] = [-a * x + a * y, -x * z + c * y + x + u, x * y - b * z]
10    Jac = np.array([[ -a, a, 0],
11                    [1-z, c, -x],
12                    [ y, x, -b]])
13    f[3:] = (Jac @ Y).T.flatten()
14    return f
15
16 # Gram-Schmidt reorthogonalisation function
17 def gram_schmidt(vectors):
18     dim = vectors.shape[1]
19     ortho_vectors = np.copy(vectors)

```

```

20     norms = np.zeros(dim)
21
22     for i in range(dim):
23         for j in range(i):
24             proj = np.dot(ortho_vectors[:, j], ortho_vectors[:, i]) * ortho_vectors[:, j]
25             ortho_vectors[:, i] -= proj
26             norms[i] = np.linalg.norm(ortho_vectors[:, i])
27             ortho_vectors[:, i] /= norms[i]
28
29     return ortho_vectors, norms
30
31 # Lyapunov spectrum calculation
32 def lyap_exp(f, dim, params, t_span, t_step, dt, x_0, transient=100):
33     t_start, t_end = t_span
34     timesteps = int(round((t_end - t_start) / t_step))
35     y = np.hstack((x_0, np.eye(dim).flatten())) # State + tangent vectors
36     cum = np.zeros(dim)
37     t = t_start
38
39     # Integration and reorthogonalization loop with tqdm progress bar
40     for _ in tqdm(range(timesteps), desc="Computing Lyapunov Exponents"):
41         sol = solve_ivp(f, [t, t + t_step], y, args=(params,), max_step=dt)
42         y = sol.y[:, -1]
43
44         # Extract tangent vectors and reorthogonalize using Gram-Schmidt
45         tangent_vectors = y[dim:].reshape(dim, dim).T
46         ortho_vectors, norms = gram_schmidt(tangent_vectors)
47         y[dim:] = ortho_vectors.T.flatten()
48
49         # Accumulate logarithms of norms
50         if t > transient:
51             cum += np.log(norms)
52
53         t += t_step
54
55     # Return average Lyapunov exponents
56     return cum / (t_end - t_start - transient)
57
58
59 # Set parameters
60 a, b, c, u = 25.90, 2.98, 21.30, -15.28 # Coefficients
61 ic = [0, 0, 0] # Initial condition
62 t_span = (0, 100) # Time span for integration
63 t_step = 0.1 # Integration step size
64 dt = 0.001 # Maximum step size
65 transient = 10 # Transient time to discard
66
67 # Storage for Lyapunov spectra
68 lyapunov_spectra = []
69
70 params = (a, b, c, u)
71 L = lyap_exp(lu_chen, dim=3, t_span=t_span, t_step=t_step, dt=dt, x_0=ic, params=params,
72             ↪ transient=transient)
73 lyapunov_spectra.append(L)

```

```

73
74 # Convert results to a numpy array for easy manipulation
75 lyapunov_spectra = np.array(lyapunov_spectra)
76
77 print(lyapunov_spectra)

```

(a), (b) My Lyapunov exponents are 0.80786958, -0.01010516 and -8.36934219. The largest Lyapunov exponent (LLE) is positive, confirming chaos because as seen in lectures, a system is chaotic if and only if its LLE > 0. A Lyapunov exponent measures the exponential rate of divergence or convergence of nearby trajectories in a dynamical system. In particular, for an infinitesimal perturbation δx_0 at time $t = 0$, the distance between two initially close trajectories evolves as

$$|\delta x(t)| \approx |\delta x_0| e^{\lambda t}$$

where λ is the Lyapunov exponent. This means that if $\lambda > 0$, small perturbations grow exponentially, leading to sensitivity to initial conditions and chaos.

The explanation above is consistent with our time series plots, which shows the trajectories diverging over time, despite starting from nearby initial conditions. The second exponent is close to zero, representing neutral motion along the attractor. The third exponent is negative, which indicates contraction to the attractor.

Code for parameter sweep:

```

1  import numpy as np
2  import matplotlib.pyplot as plt
3  from scipy.integrate import solve_ivp
4  from tqdm import tqdm # Progress tracking
5
6  # Gram-Schmidt reorthogonalisation function
7  def gram_schmidt(vectors):
8      dim = vectors.shape[1]
9      ortho_vectors = np.copy(vectors)
10     norms = np.zeros(dim)
11
12     for i in range(dim):
13         for j in range(i):
14             proj = np.dot(ortho_vectors[:, j], ortho_vectors[:, i]) * ortho_vectors[:, j]
15             ortho_vectors[:, i] -= proj
16             norms[i] = np.linalg.norm(ortho_vectors[:, i])
17             ortho_vectors[:, i] /= norms[i]
18
19     return ortho_vectors, norms
20
21 # Lyapunov spectrum calculation
22 def lyap_exp(f, dim, params, t_span, t_step, dt, x_0, transient=10):
23     t_start, t_end = t_span
24     timesteps = int(round((t_end - t_start) / t_step))
25     y = np.hstack((x_0, np.eye(dim).flatten())) # State + tangent vectors
26     cum = np.zeros(dim)
27     t = t_start
28
29     # Integration and reorthogonalisation loop
30     for _ in range(timesteps):
31         sol = solve_ivp(f, [t, t + t_step], y, args=(params,), max_step=dt)
32         y = sol.y[:, -1]

```

```

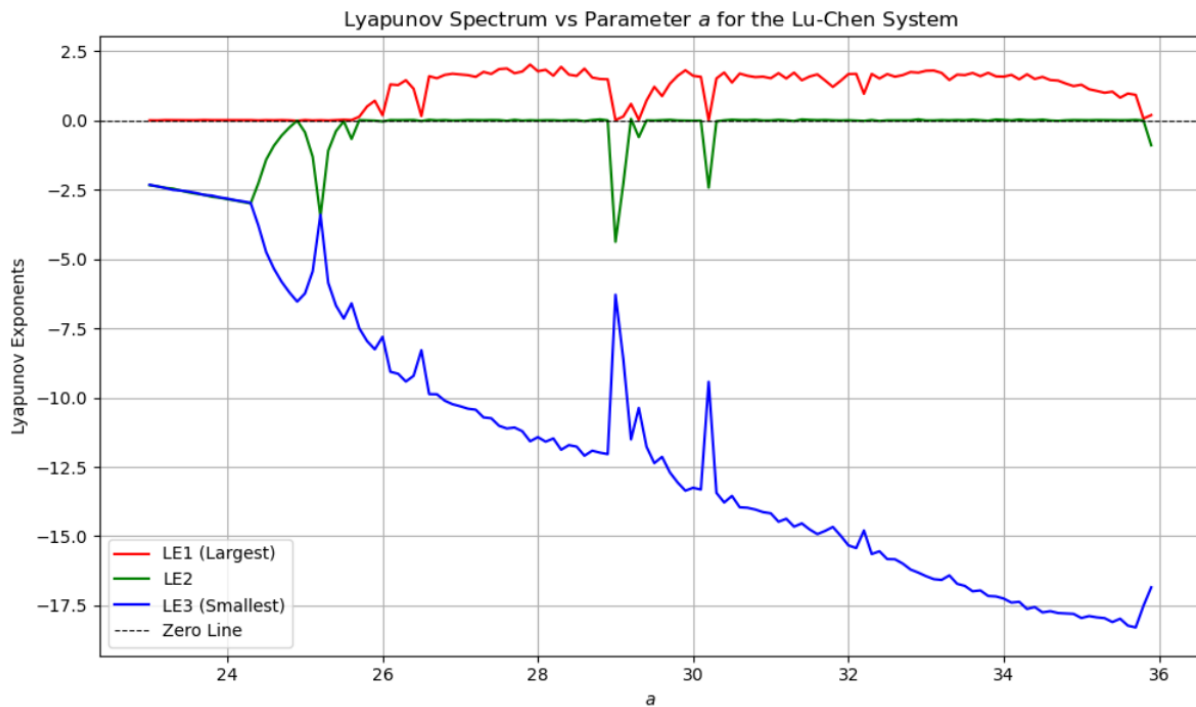
33
34     # Extract tangent vectors and reorthogonalise using Gram-Schmidt
35     tangent_vectors = y[dim:].reshape(dim, dim).T
36     ortho_vectors, norms = gram_schmidt(tangent_vectors)
37     y[dim:] = ortho_vectors.T.flatten()
38
39     # Accumulate logarithms of norms
40     if t > transient:
41         cum += np.log(norms)
42
43     t += t_step
44
45     # Return average Lyapunov exponents
46     return cum / (t_end - t_start - transient)
47
48 # Lu-Chen system
49 def lu_chen(t, X, params):
50     x, y, z = X[:3]
51     Y = X[3:].reshape(3, 3).T
52     a, b, c, u = params
53     f = np.zeros(12)
54     f[:3] = [-a * x + a * y, -x * z + c * y + x + u, x * y - b * z]
55     Jac = np.array([[ -a, a, 0],
56                     [1-z, c, -x],
57                     [y, x, -b]])
58     f[3:] = (Jac @ Y).T.flatten()
59     return f
60
61 # Sweep parameter `a`
62 a_values = np.arange(23, 36, 0.25) ##### step size?
63 a, b, c, u = 25.90, 2.98, 21.30, -15.28 # Coefficients
64 ic = [0, 0, 0] # Initial condition
65 t_span = (0, 100) # Time span for integration
66 t_step = 0.1 # Integration step size
67 dt = 0.001 # Maximum step size
68 transient = 10 # Transient time to discard
69
70 # Storage for Lyapunov spectra
71 lyapunov_spectra = []
72
73 # Sweep `a` and calculate Lyapunov spectra
74 for a in tqdm(a_values, desc="Sweeping parameter a"):
75     params = (a, b, c, u)
76     L = lyap_exp(lu_chen, dim=3, t_span=t_span, t_step=t_step, dt=dt, x_0=ic,
77                 ↪ params=params, transient=transient)
78     lyapunov_spectra.append(L)
79
80 # Convert results to a numpy array for easy manipulation
81 lyapunov_spectra = np.array(lyapunov_spectra)
82
83 # Plotting the Lyapunov spectrum as a function of `a`
84 plt.figure(figsize=(10, 6))
85 plt.plot(a_values, lyapunov_spectra[:, 0], label='LE1 (Largest)', color='r')
86 plt.plot(a_values, lyapunov_spectra[:, 1], label='LE2', color='g')

```

```

86 plt.plot(a_values, lyapunov_spectra[:, 2], label='LE3 (Smallest)', color='b')
87 plt.axhline(0, color='black', linewidth=0.8, linestyle='--', label='Zero Line')
88 plt.xlabel('$a$')
89 plt.ylabel('Lyapunov Exponents')
90 plt.title('Lyapunov Spectrum vs Parameter $a$ for the Lu-Chen System')
91 plt.legend()
92 plt.grid(True)
93 plt.tight_layout()
94 plt.show()

```



(c) Whenever the red curve lies on the y axis (for example, when $a = 24$), the behaviour is periodic, as the red curve shows the LLE. Whenever the red curve lies above the y axis (for example, when $a = 32$), the behaviour is chaotic, because as explained earlier, chaos is characterised by $LLE > 0$. Whenever the green curve is zero, there is neutral motion along the attractor.

3. Bifurcation Analysis via Poincare Sections

```

1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.integrate import solve_ivp
4 from tqdm import tqdm # Progress tracking
5
6 # Define the Lu-Chen system
7 def lu_chen(t, state, a, b, c, u):
8     x, y, z = state
9     dxdt = -a * x + a * y
10    dydt = -x * z + c * y + x + u
11    dzdt = x * y - b * z
12    return [dxdt, dydt, dzdt]
13
14 # Parameters

```

```

15 b, c, u = 2.98, 21.30, -15.28 # Fixed coefficients
16 ic = [0, 0, 0] # Initial condition
17
18 def poincare_section(a, T=100, dt=0.001, transient=80):
19     """
20     Computes the Poincaré section of the Lu-Chen system for a given a, discarding
21     ↪ transient states.
22     Uses linear interpolation to find more accurate crossing points.
23     """
24     t_eval = np.arange(0, T, dt)
25     sol = solve_ivp(lu_chen, [0, T], ic, args=(a, b, c, u), t_eval=t_eval, method='RK45')
26     x_vals, y_vals, z_vals = sol.y
27
28     # Identify indices beyond transient time
29     transient_idx = np.searchsorted(t_eval, transient)
30
31     # Extract Poincaré section using linear interpolation
32     poincare_y = []
33     for i in range(transient_idx, len(x_vals) - 1):
34         if x_vals[i-1] < 0 and x_vals[i] > 0: # Crossing x = 0 with dx/dt > 0
35             # Linear interpolation for better accuracy
36             x1, x2 = x_vals[i-1], x_vals[i]
37             y1, y2 = y_vals[i-1], y_vals[i]
38             x0_frac = -x1 / (x2 - x1) # Fraction of step where x = 0
39             y_interp = y1 + x0_frac * (y2 - y1) # Interpolated y value
40             poincare_y.append(y_interp)
41
42     return poincare_y
43
44 # Sweep a and collect bifurcation data
45 a_values = np.arange(23, 36, 0.1) # Finer resolution
46 bifurcation_data = []
47
48 for a in tqdm(a_values, desc="Computing bifurcation diagram"):
49     y_poincare = poincare_section(a)
50     bifurcation_data.extend([(a, y) for y in y_poincare])
51
52 bifurcation_data = np.array(bifurcation_data) # Convert to numpy array
53
54 # Plot bifurcation diagram
55 fig, ax1 = plt.subplots(figsize=(12, 6))
56
57 # Scatter plot for bifurcation diagram
58 ax1.scatter(bifurcation_data[:, 0], bifurcation_data[:, 1], s=0.2, color="black",
59             ↪ alpha=0.5)
60 ax1.set_xlabel("$a$")
61 ax1.set_ylabel("Poincaré Section: $y$")
62 ax1.set_title("Bifurcation Diagram with Largest Lyapunov Exponent Overlay")
63
64 # Secondary y-axis for LLE
65 ax2 = ax1.twinx()
66 ax2.plot(a_values, lyapunov_spectra[:, 0], label="Largest Lyapunov Exponent",
67         ↪ color="red", linewidth=1)
68 ax2.set_ylabel("Largest Lyapunov Exponent (LLE)")

```

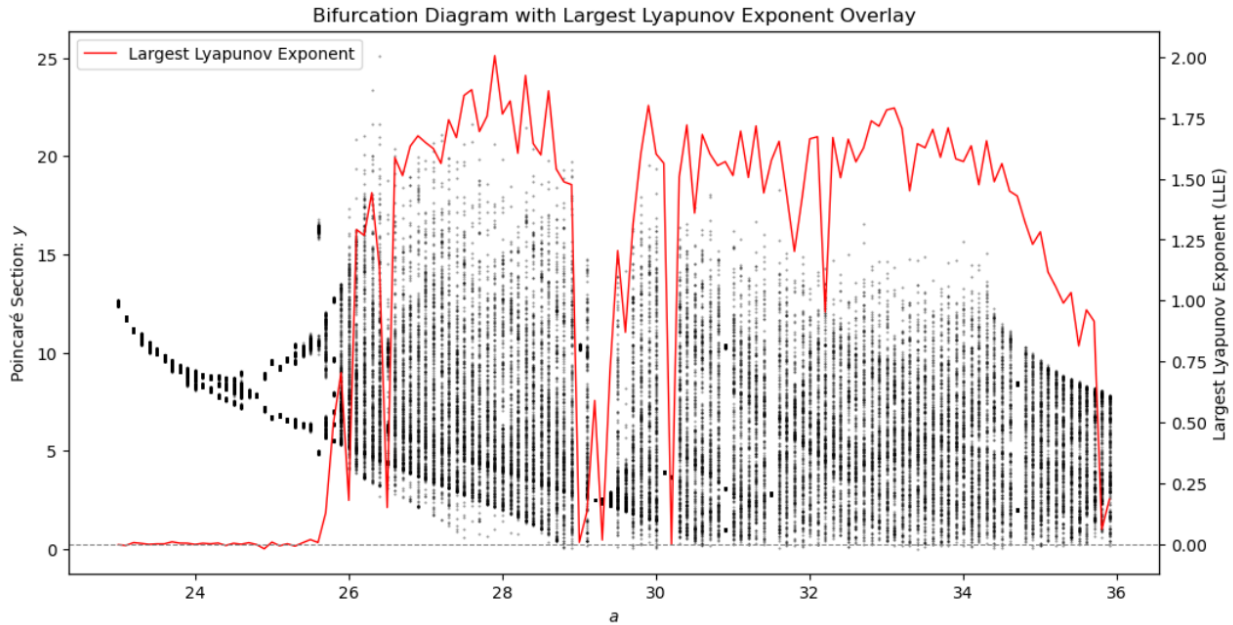


```

66 ax2.axhline(0, color="gray", linestyle="dashed", linewidth=0.8) # Mark LLE = 0
67
68 # Add legend for LLE
69 ax2.legend(loc="upper left")
70
71 plt.show()

```

Old graph (before linear interpolation was added):



We see from the above plot that whenever the largest Lyapunov exponent (LLE) is positive, the (long-term) behaviour is chaotic, but when the LLE is zero, the behaviour is periodic. We see a period-doubling cascade from period 1 to period 2 around $a = 25$, and another one when $a = 25.9$ (approximately), transitioning from period 2 to period 4. Beyond $a = 26$, the behaviour becomes chaotic, with some exceptions, such as $a = 29.2$ and 30.2 . Period doubling cascades like the one shown here is a universal route to chaos, as seen in lecture 10.

Part 2: Synchronisation and Data-Driven Analysis

1. Secure Communication via Chaotic Synchronisation

My code is based on lecture 12: Synchronization of Chaos.

Code for Master Stability Function (MSF):

```

1 import numpy as np
2 from scipy.integrate import solve_ivp
3 from tqdm import tqdm
4 import matplotlib.pyplot as plt
5
6 # Gram-Schmidt reorthogonalisation function
7 def gram_schmidt(vectors):
8     dim = vectors.shape[1]
9     ortho_vectors = np.copy(vectors)
10    norms = np.zeros(dim)

```

```

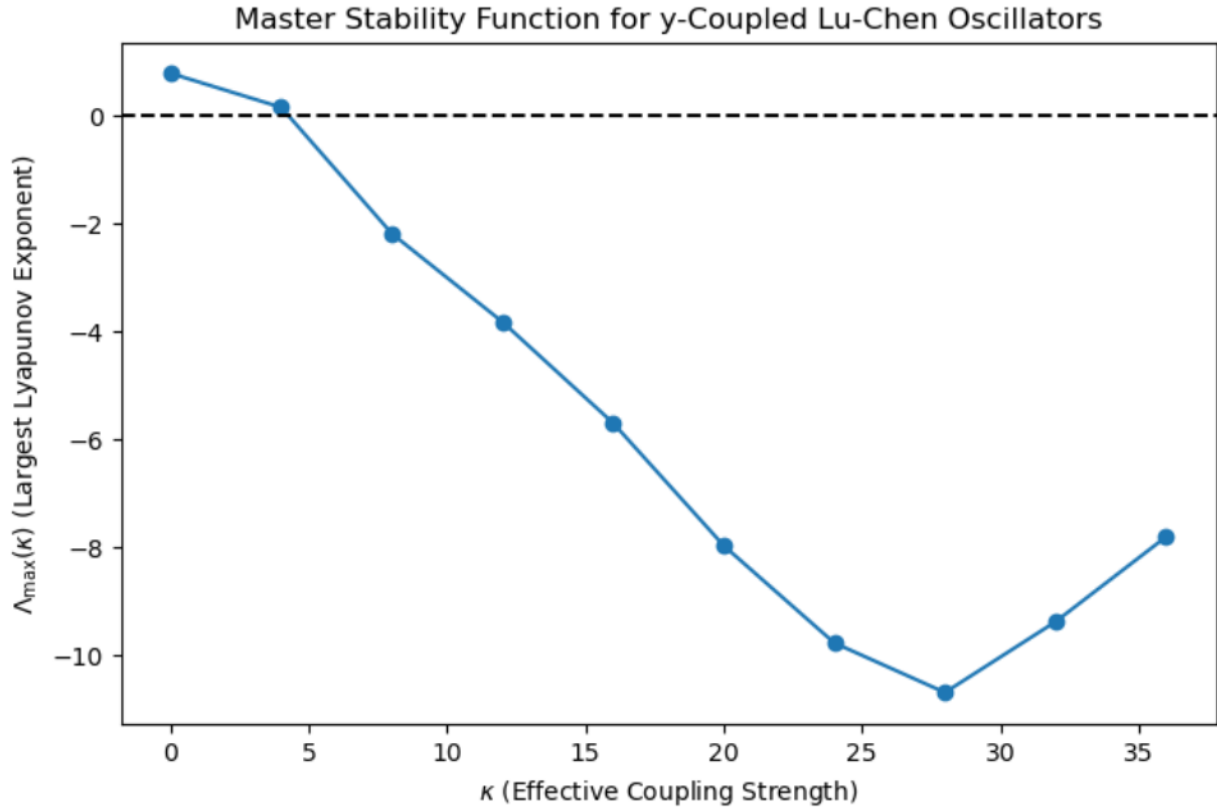
11
12     for i in range(dim):
13         for j in range(i):
14             proj = np.dot(ortho_vectors[:, j], ortho_vectors[:, i]) * ortho_vectors[:, j]
15             ortho_vectors[:, i] -= proj
16             norms[i] = np.linalg.norm(ortho_vectors[:, i])
17             ortho_vectors[:, i] /= norms[i]
18
19     return ortho_vectors, norms
20
21 # Lyapunov exponent calculation
22 def lyapunov_exponent(f, dim, params, t_span, t_step, dt, x_0, transient=100):
23     t_start, t_end = t_span
24     timesteps = int(round((t_end - t_start) / t_step))
25     y = np.hstack((x_0, np.eye(dim).flatten())) # State + tangent vectors
26     cum = np.zeros(dim)
27     t = t_start
28
29     # Integration and reorthogonalisation loop
30     for _ in range(timesteps):
31         sol = solve_ivp(f, [t, t + t_step], y, args=(params,), max_step=dt) # Pass
32         ↪ params as tuple
33         y = sol.y[:, -1]
34
35         # Extract tangent vectors and reorthogonalise using Gram-Schmidt
36         tangent_vectors = y[dim:].reshape(dim, dim).T
37         ortho_vectors, norms = gram_schmidt(tangent_vectors)
38         y[dim:] = ortho_vectors.T.flatten()
39
40         # Accumulate logarithms of norms
41         if t > transient:
42             cum += np.log(norms)
43
44         t += t_step
45
46     return cum / (t_end - t_start - transient)
47
48 # General Master Stability Function computation
49 def master_stability_function(system, dim, params, kappa_values, t_span, t_step, dt, x_0,
50     ↪ transient=100):
51     msf_values = []
52
53     for kappa in tqdm(kappa_values, desc="Computing MSF"):
54         full_params = params + (kappa,) # Ensure kappa is included in params tuple
55         L = lyapunov_exponent(system, dim=dim, params=full_params,
56             t_span=t_span, t_step=t_step, dt=dt, x_0=x_0, transient=transient)
57         msf_values.append(L[0]) # Only consider the largest Lyapunov exponent
58
59     return np.array(msf_values)
60
61 # Define the Lu-Chen system equations
62 def lu_chen_system(t, x, a, b, c, u):
63     return np.array([-a*x[0]+a*x[1], -x[0]*x[2] + c*x[1] + x[0] + u, x[0]*x[1] - b*x[2]])

```

```

63 # Variational equation for the Master Stability Function
64 def msf_variational_eq(t, x, params):
65     a, b, c, u, kappa = params # Unpacking params correctly
66     Y = x[3:].reshape(3, 3).T # Reshape tangent vectors
67     f = np.zeros(12)
68     f[:3] = lu_chen_system(t, x[:3], a, b, c, u) # Compute Lu-Chen dynamics
69
70     # Jacobian matrix with kappa-dependent coupling
71     J = np.array([[-a, a, 0],
72                  [1-x[2], c-kappa, -x[0]],
73                  [x[1], x[0], -b]])
74
75     f[3:] = (J @ Y).T.flatten() # Apply Jacobian to tangent vectors
76     return f
77
78 # Define parameters for the Lu-Chen system
79 a, b, c, u = 25.90, 2.98, 21.30, -15.28
80 params = (a, b, c, u) # FIXED: Only pass a, b, c, u here (kappa is added later)
81 x_0 = np.array([1.0, 1.0, 1.0]) # Initial condition
82 t_span = (0, 1000) # Time span
83 t_step = 0.1 # Integration step size
84 dt = 0.01 # Maximum step size
85 transient = 100 # Transient time
86
87 # Define the range of kappa values
88 kappa_values = np.arange(0, 40, 4)
89
90 # Compute the Master Stability Function
91 msf_results = master_stability_function(msf_variational_eq, dim=3, params=params,
92     ↪ kappa_values=kappa_values,
93                                     t_span=t_span, t_step=t_step, dt=dt, x_0=x_0,
94     ↪ transient=transient)
95
96 # Plot the MSF
97 plt.figure(figsize=(8,5))
98 plt.plot(kappa_values, msf_results, marker='o', linestyle='-')
99 plt.axhline(0, color='k', linestyle='--')
100 plt.xlabel(r'$\kappa$ (Effective Coupling Strength)')
101 plt.ylabel(r'$\Lambda_{\max}(\kappa)$ (Largest Lyapunov Exponent)')
102 plt.title("Master Stability Function for y-Coupled Lu-Chen Oscillators")
103 plt.show()

```



Since chaos is characterised by the condition $\Lambda_{max} > 0$ (in which case Bob's and Alice's systems would not be able to synchronise), we need to choose a coupling strength κ such that $\Lambda_{max}(\kappa) < 0$. As shown in the plot above, $\kappa = 28$ satisfies this.

Code for synchronisation:

```

1 import numpy as np
2 import matplotlib.pyplot as plt
3 from scipy.integrate import solve_ivp
4
5 # Lu-Chen system parameters
6 a, b, c, u = 25.90, 2.98, 21.30, -15.28
7 alpha = 28 # Coupling constant
8
9 # Define the Lu-Chen system (Alice)
10 def lu_chen(t, state, a, b, c, u):
11     x, y, z = state
12     dxdt = -a * x + a * y
13     dydt = -x * z + c * y + x + u
14     dzdt = x * y - b * z
15     return [dxdt, dydt, dzdt]
16
17 # Define the message signal
18 def message_signal(t):
19     noise = np.random.normal(0, 0.01, len(t)) # Small Gaussian noise
20     return 0.1 * np.sin((1.2 * np.pi * np.sin(t))**2) / (np.pi * np.sin(t)**2 + 1e-9) *
21         ↪ np.cos(10 * np.pi * np.cos(0.9*t)) + noise

```

```

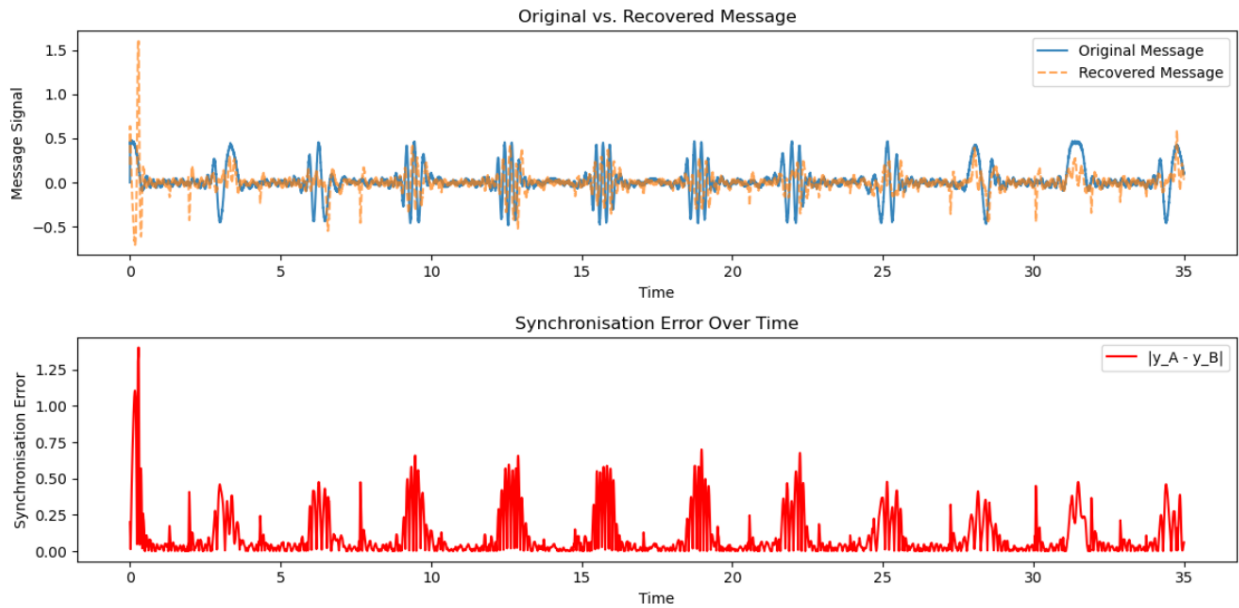
22 # Time span
23 t_span = (0, 35)
24 t_eval = np.linspace(t_span[0], t_span[1], 10000) # High resolution
25
26 # Alice's initial conditions
27 state0_Alice = x_0
28
29 # Solve Alice's system
30 sol_Alice = solve_ivp(lu_chen, t_span, state0_Alice, args=(a, b, c, u), t_eval=t_eval)
31 x_Alice, y_Alice, z_Alice = sol_Alice.y[:3] # Extract x, y, z components
32
33 # Generate the message and transmit
34 m_t = message_signal(t_eval)
35 y_transmit = y_Alice + m_t
36
37
38 # Define Bob's synchronised Lu-Chen system with a coupling term
39 def lu_chen_bob(t, state, a, b, c, u, alpha, t_eval, y_Alice, m_t):
40     x2, y2, z2 = state
41
42     s = np.interp(t, t_eval, y_transmit)
43
44     # Bob's system equations
45     dx2dt = -a * x2 + a * y2
46     dy2dt = -x2 * z2 + c * y2 + x2 + u + alpha * (s - y2) # coupling
47     dz2dt = x2 * y2 - b * z2
48
49     return [dx2dt, dy2dt, dz2dt]
50
51 # Initial conditions for Bob
52 state0_Bob = [0.8, 0.8, 0.8]
53
54 # Solve Bob's system
55 sol_Bob = solve_ivp(lu_chen_bob, t_span, state0_Bob, args=(a, b, c, u, alpha, t_eval,
56     ↪ y_Alice, m_t), t_eval=t_eval)
57 y_Bob = sol_Bob.y[1]
58
59 # Recover the message
60 m_recovered = y_transmit - y_Bob
61
62 # Compute synchronisation error
63 sync_error = np.abs(y_Alice - y_Bob)
64
65 # Plot results
66 plt.figure(figsize=(12, 6))
67
68 # Original vs. Recovered message
69 plt.subplot(2, 1, 1)
70 plt.plot(t_eval, m_t, label="Original Message", alpha=0.9)
71 plt.plot(t_eval, m_recovered, label="Recovered Message", linestyle="dashed", alpha=0.7)
72 plt.xlabel("Time")
73 plt.ylabel("Message Signal")
74 plt.legend()
75 plt.title("Original vs. Recovered Message")

```

```

75
76 # Synchronisation error
77 plt.subplot(2, 1, 2)
78 plt.plot(t_eval, sync_error, label="|y_A - y_B|", color="red")
79 plt.xlabel("Time")
80 plt.ylabel("Synchronisation Error")
81 plt.legend()
82 plt.title("Synchronisation Error Over Time")
83
84 plt.tight_layout()
85 plt.show()

```



We can see that, apart from the initially high synchronisation error (as synchronisation does not happen immediately), the error is roughly 0.5 - 0.75, but considering that the magnitude of the message signal is only 0.5, the relative error is quite high. One possible reason is solving the differential equations numerically with `solve_ivp`. Additionally, the system is chaotic, which can make synchronisation difficult, and we have introduced some noise in the message, so a fully accurate recovery is not possible.

2. Network Reconstruction

My method for recovering the network is based on the reduction theorem from lecture 20. The process consists of four parts:

1. Classifying nodes based on in-degree.
2. Learning local dynamics \mathbf{f} from low-degree nodes.
3. Extracting the coupling function \mathbf{H} from hubs.
4. Recovering the connectivity matrix \mathbf{L} via sparse regression.

I used SINDy to estimate the internal dynamics because Ridge, Lasso and Compressed Sensing do not explicitly consider system dynamics. My function library consists of polynomials up to degree 2 because even if I include any cubic terms, SINDy sets the cubic coefficients to zero. Indeed, any nonzero cubic (or higher order) coefficient would be very small and most likely arise from noise. My code for SINDy and the function library is based on lecture 18:

```

1 import numpy as np
2 import pandas as pd
3 from tqdm import tqdm # Progress bar
4
5 # Load data
6 data = pd.read_csv("network_dynamics_data.txt", delimiter=" ")
7
8 times = data.iloc[:, 0].values # Time column
9 all_streams = data.iloc[:, 1:].values # State variables
10
11 # Reshape data into a dictionary {node_id: time_series_data}
12 num_nodes = 5
13 node_vars = 3 # (x, y, z)
14 time_series = {i + 1: all_streams[:, i * node_vars : (i + 1) * node_vars] for i in
    ↪ range(num_nodes)}
15
16 # Function to construct feature library
17 def build_library(X, node_id):
18     """Constructs a basis of functions including quadratic terms for a specific node."""
19     n_samples, n_features = X.shape
20     library = [np.ones(n_samples)] # Constant term
21     terms = ["1"] # Labels for terms
22
23     var_names = ["x", "y", "z"] # Labels for variables
24     for i in range(n_features):
25         library.append(X[:, i])
26         terms.append(f"{var_names[i]}{node_id}") # linear terms
27
28     for i in range(n_features):
29         for j in range(i, n_features): # i to avoid duplicate terms
30             library.append(X[:, i] * X[:, j])
31             if i == j:
32                 terms.append(f"{var_names[i]}{node_id}**2") # self quadratic terms
33             else:
34                 terms.append(f"{var_names[i]}{node_id} * {var_names[j]}{node_id}") #
    ↪ cross quadratic terms
35
36     return np.column_stack(library), terms
37
38
39 threshold = 0.5 # threshold for SINDy
40
41 # Sparse regression function
42 def sindy(A, dXdt):
43     """Performs sparse regression using iterative thresholding."""
44     coeffs = np.zeros((A.shape[1], dXdt.shape[1]))
45     for i in tqdm(range(dXdt.shape[1]), desc="Fitting SINDy models"):
46         x = np.linalg.pinv(A) @ dXdt[:, i]
47         for _ in range(15):
48             small = np.abs(x) < threshold
49             x[small] = 0
50             if np.any(~small):
51                 x[~small] = np.linalg.pinv(A[:, ~small]) @ dXdt[:, i]
52     coeffs[:, i] = x

```

```

53     return coeffs
54
55 # Function to display differential equations
56 def print_equations(coeffs, terms_dict):
57     """Formats and prints differential equations with correct variable labels."""
58     for node, coef_matrix in coeffs.items():
59         print(f"\nDifferential equations for Node {node}:")
60         terms = terms_dict[node]
61         for var_idx, var in enumerate(["x", "y", "z"]):
62             equation_terms = [
63                 f"{coef:.3f} * {term}" for coef, term in zip(coef_matrix[:, var_idx],
64                     ↪ terms) if abs(coef) > 1e-3
65             ]
66             equation = " + ".join(equation_terms) if equation_terms else "0"
67             print(f"d{var}{node}/dt = {equation}")
68
69 # Infer SINDy coefficients
70 def infer_sindy_coefficients(time_series):
71     coeffs = {}
72     terms_dict = {}
73     for node, X in time_series.items():
74         X_t, X_t1 = X[:-1], X[1:] # Shifted time series
75         dt = np.mean(np.diff(times)) # Time step
76         X_dot = (X_t1 - X_t) / dt # Finite difference approximation
77
78         A, terms = build_library(X_t, node)
79         coeffs[node] = sindy(A, X_dot)
80         terms_dict[node] = terms
81
82     return coeffs, terms_dict
83
84 # Compute and display results
85 coeffs, terms_dict = infer_sindy_coefficients(time_series)
86 print_equations(coeffs, terms_dict)

```

Code output:

Differential equations for Node 1:

$$\begin{aligned} dx1/dt &= -26.330 * x1 + 24.839 * y1 \\ dy1/dt &= -15.116 * 1 + 0.724 * x1 + 19.930 * y1 + -0.985 * x1 * z1 \\ dz1/dt &= 1.986 * 1 + -3.104 * z1 + 0.999 * x1 * y1 \end{aligned}$$

Differential equations for Node 2:

$$\begin{aligned} dx2/dt &= -25.516 * x2 + 25.008 * y2 \\ dy2/dt &= -14.752 * 1 + 20.152 * y2 + -0.969 * x2 * z2 \\ dz2/dt &= 1.422 * 1 + -3.069 * z2 + 0.996 * x2 * y2 \end{aligned}$$

Differential equations for Node 3:

$$\begin{aligned} dx3/dt &= -25.399 * x3 + 24.877 * y3 \\ dy3/dt &= -14.848 * 1 + 20.094 * y3 + -0.967 * x3 * z3 \\ dz3/dt &= 1.498 * 1 + -3.083 * z3 + 0.998 * x3 * y3 \end{aligned}$$

Differential equations for Node 4:

$$\begin{aligned} dx4/dt &= -26.143 * x4 + 25.047 * y4 \\ dy4/dt &= -15.055 * 1 + 0.547 * x4 + 19.878 * y4 + -0.976 * x4 * z4 \\ dz4/dt &= 2.545 * 1 + -3.133 * z4 + 0.999 * x4 * y4 \end{aligned}$$

Differential equations for Node 5:

$$\begin{aligned} dx5/dt &= -25.601 * x5 + 24.985 * y5 \\ dy5/dt &= -14.862 * 1 + 20.112 * y5 + -0.967 * x5 * z5 \\ dz5/dt &= 1.951 * 1 + -3.102 * z5 + 0.999 * x5 * y5 \end{aligned}$$

We will now identify hub nodes by means of a distance matrix to measure the similarity between inferred models, as seen in lecture 20. The idea is that low degree nodes will cluster together as they roughly follow the same isolated dynamics. On the other hand, hub nodes will be distinct due to greater coupling effects. The distance between two systems i and j is defined as

$$d_{ij} = \left(\sum_{k=1}^p \frac{1}{V_k} |\xi_i^k - \xi_j^k|^2 \right)^{1/2},$$

where:

- ξ_i^k are the inferred regression coefficients for node i ,
 - V_k is the variance of the predicted coefficients for basis function k . The corresponding code is shown below.
- We will compute the row-sum of the distance matrix, from which we obtain a histogram.

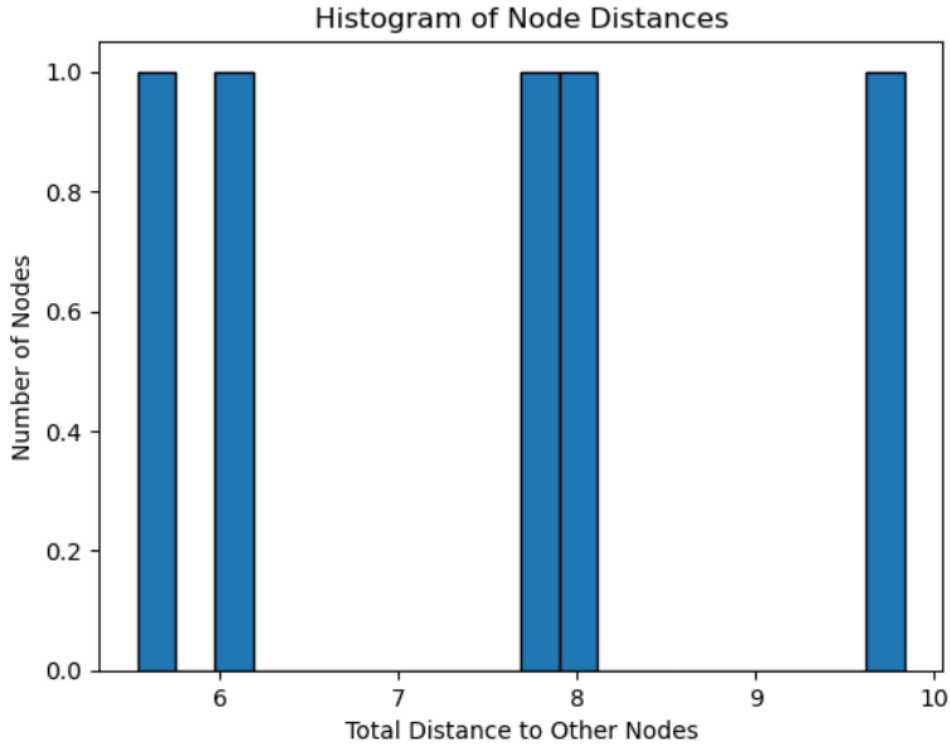
```

1 import numpy as np
2 import matplotlib.pyplot as plt
3 import re
4
5 # Extract generalised basis function names
6 sample_node = next(iter(terms_dict.values())) # Get any node's basis function list
7
8 basis_functions = [re.sub(r'([xyz])\d+', r'\1', term) for term in sample_node] # ['1',
9     ↪ 'x', 'y', 'z', 'x**2', 'x * y', 'x * z', 'y**2', 'y * z', 'z**2']
10
11 num_basis_functions = len(basis_functions)
12
```

```

13 # Sort nodes
14 node_ids = sorted(coeffs.keys())
15 num_nodes = len(node_ids)
16
17 # Create coefficient matrix (num_nodes, num_basis_functions)
18 coeff_matrix = np.zeros((num_nodes, num_basis_functions)) # shape is (5, 10)
19
20
21 for i, node in enumerate(node_ids):
22     for j, term in enumerate(terms_dict[node]):
23         generalised_term = term.replace(f"x{node}", "x").replace(f"y{node}",
24             ↪ "y").replace(f"z{node}", "z")
25         if generalised_term in basis_functions:
26             coeff_matrix[i, basis_functions.index(generalised_term)] = coeffs[node][j][0]
27
28 # Compute variance per basis function across nodes
29 V_k = np.var(coeff_matrix, axis=0, ddof=1)
30 V_k[V_k == 0] = 0.000001 # Avoid division by zero
31
32 # Compute pairwise distance matrix
33 distance_matrix = np.zeros((num_nodes, num_nodes))
34 for i in range(num_nodes):
35     for j in range(i + 1, num_nodes):
36         diff = coeff_matrix[i] - coeff_matrix[j]
37         distance_matrix[i, j] = np.sqrt(np.sum((diff ** 2) / V_k)) # Variance-scaled
38             ↪ distance
39         distance_matrix[j, i] = distance_matrix[i, j] # Symmetric matrix
40
41 # Compute node importance
42 node_importance = np.sum(distance_matrix, axis=1)
43
44 # Plot histogram
45 plt.hist(node_importance, bins=20, edgecolor="black")
46 plt.xlabel("Total Distance to Other Nodes")
47 plt.ylabel("Number of Nodes")
48 plt.title("Histogram of Node Distances")
49 plt.show()
50
51 # Print node importance scores
52 for node, importance in zip(node_ids, node_importance):
53     print(f"Node {node}: Total Distance = {importance:.3f}")

```



Node 1: Total Distance = 9.833
Node 2: Total Distance = 6.147
Node 3: Total Distance = 7.744
Node 4: Total Distance = 8.082
Node 5: Total Distance = 5.540

Based off the histogram, nodes 1, 2 and 4 are likely to be hubs, as these have the highest row-sums. We will shortly verify that 1 and 4 are indeed hubs, while nodes 2, 3 and 5 are low degree nodes. We will therefore take the average of the latter three nodes to compute the local dynamics:

```

1 import numpy as np
2 import re
3
4 threshold = 0.1
5
6 def local_dynamics_equations(f_local, terms):
7     """Prints local dynamics equations in the form f_x local = ... up to f_z local =
8     ↪ ..."""
9     for var_idx, var in enumerate(["x", "y", "z"]):
10         eq_terms = []
11         for coef, term in zip(f_local[:, var_idx], terms):
12             if abs(coef) > threshold:
13                 # Replace any indexed variable (e.g., x1, z2) with its general form
14                 term = re.sub(r"[xyz]\d+", lambda m: m.group(0)[0], term)
15                 eq_terms.append(f"{coef:.3f} * {term}")
16
17         equation = " + ".join(eq_terms) if eq_terms else "0"
18         print(f"f_{var} local = {equation}")
19
20 # Compute f_local, filtering out hub nodes first

```

```

21 non_hub_coeffs = [v for k, v in coeffs.items() if k not in hub_nodes]
22 f_local = np.mean(np.array(non_hub_coeffs), axis=0)
23
24 # Print local dynamics
25 f_local_values = local_dynamics_equations(f_local, terms_dict[1])

```

The results are given below:

$$\begin{aligned}
f_x \text{ local} &= -25.505 * x + 24.956 * y \\
f_y \text{ local} &= -14.821 * 1 + 20.119 * y + -0.967 * x * z \\
f_z \text{ local} &= 1.624 * 1 + -3.084 * z + 0.998 * x * y
\end{aligned}$$

As seen in lecture 20, under the mean-field approximation, the discrete-time dynamics can be approximated as

$$\mathbf{x}_h(t+1) - \mathbf{x}_h(t) \approx \mathbf{f}(\mathbf{x}_h) + k_h \mathbf{V}(\mathbf{x}_h) + \mathbf{C}$$

where $\mathbf{x} = (x, y, z)$, $\mathbf{f}(\mathbf{x}_h)$ is the isolated dynamics of hub node h , k_h is the in-degree of h , $V(\mathbf{x}_h)$ is the effective coupling function for node h , and $\mathbf{C} = (C_1, C_2, C_3)$ is an integration constant arising from the mean field approximation. We will now generalise the difference equation above with $\Delta t = 1$ to any time increment Δt , because in our dataset, $\Delta t \approx 0.0001$. We start by rewriting the discrete-time equation as:

$$\mathbf{x}_h(t + \Delta t) - \mathbf{x}_h(t) \approx \Delta t \{ \mathbf{f}(\mathbf{x}_h) + k_h \mathbf{V}(\mathbf{x}_h) + \mathbf{C} \}$$

with $\Delta t = 1$. Dividing both sides by Δt and rearranging, we obtain

$$\frac{\mathbf{x}_h(t + \Delta t) - \mathbf{x}_h(t)}{\Delta t} - \mathbf{f}(\mathbf{x}_h) \approx k_h \mathbf{V}(\mathbf{x}_h) + \mathbf{C}$$

For each t , I decided to plot $k_h \mathbf{V}(\mathbf{x}_h) + \mathbf{C}$ (by computing the LHS of the above equation) against x , y and z to identify any patterns.

```

1 import numpy as np
2 import sympy as sp
3
4
5 def local_dynamics(f_local, time_series_i, T, basis_functions):
6     """
7     Computes local dynamics using SymPy for symbolic evaluation.
8
9     Args:
10         f_local (np.ndarray): Shape (num_terms, 3), representing local dynamics
11             ↪ coefficients.
12         terms (list of str): List of term names corresponding to `f_local`.
13         time_series_i (np.ndarray): Shape (T, 3), time series for node i.
14         T (int): Number of time steps.
15         basis_functions (list of str): List of basis function names.
16
17     Returns:
18         np.ndarray: Shape (3, T), containing f_x, f_y, f_z values over time.
19     """
20     # Define symbolic variables
21     x, y, z = sp.symbols("x y z")
22
23     # Dynamically create a symbolic dictionary from basis_functions
24     term_expressions = {term: eval(term, {"x": x, "y": y, "z": z}) for term in
25                         ↪ basis_functions}

```

```

24
25     # Convert f_local into symbolic expressions
26     f_x_expr = sum(f_local[j, 0] * term_expressions[basis_functions[j]] for j in
    ↪ range(num_basis_functions))
27     f_y_expr = sum(f_local[j, 1] * term_expressions[basis_functions[j]] for j in
    ↪ range(num_basis_functions))
28     f_z_expr = sum(f_local[j, 2] * term_expressions[basis_functions[j]] for j in
    ↪ range(num_basis_functions))
29
30
31     # Convert symbolic expressions into numerical functions
32     f_x_func = sp.lambdify((x, y, z), f_x_expr, "numpy")
33     f_y_func = sp.lambdify((x, y, z), f_y_expr, "numpy")
34     f_z_func = sp.lambdify((x, y, z), f_z_expr, "numpy")
35
36     # Compute local dynamics over time (3, T)
37     f_x_values = np.array([f_x_func(*time_series_i[t, :3]) for t in range(T)])
38     f_y_values = np.array([f_y_func(*time_series_i[t, :3]) for t in range(T)])
39     f_z_values = np.array([f_z_func(*time_series_i[t, :3]) for t in range(T)])
40
41     return np.vstack([f_x_values, f_y_values, f_z_values]) # Shape (3, T)
42
43
44
45     h = 1 # node number
46     T = times.shape[0] # Number of time points to evaluate
47
48
49     # Compute local dynamics
50     f_local_values_h = local_dynamics(f_local, time_series[h], T, basis_functions)
51
52
53     stream_h = time_series[h] # Shape (150000, 3)
54
55     # Compute time increments dynamically
56     dt = np.diff(times) # Shape (T-1,)
57
58     # Reshape dt to align with broadcasting requirements
59     dt = dt[:, None] # Shape (T-1, 1)
60
61     # Compute numerical derivatives using finite differences
62     stream_h_derivative = np.diff(stream_h, axis=0) / dt # Shape (149999, 3)
63
64     # The matrix below has shape (T-1, 3)
65     residual_matrix = stream_h_derivative[:, :] - f_local_values_h[:, :-1].T # k_h V(s_h) +
    ↪ C where s = (x, y, z)
66
67     import numpy as np
68     import matplotlib.pyplot as plt
69     import warnings
70     warnings.simplefilter("ignore")
71
72     # Create subplots
73     fig, axes = plt.subplots(1, 3, figsize=(15, 5))

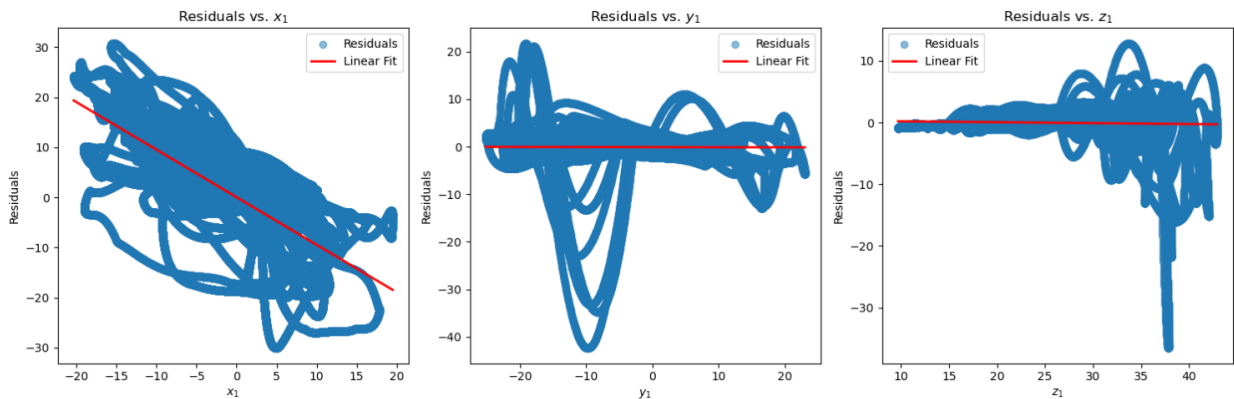
```

```

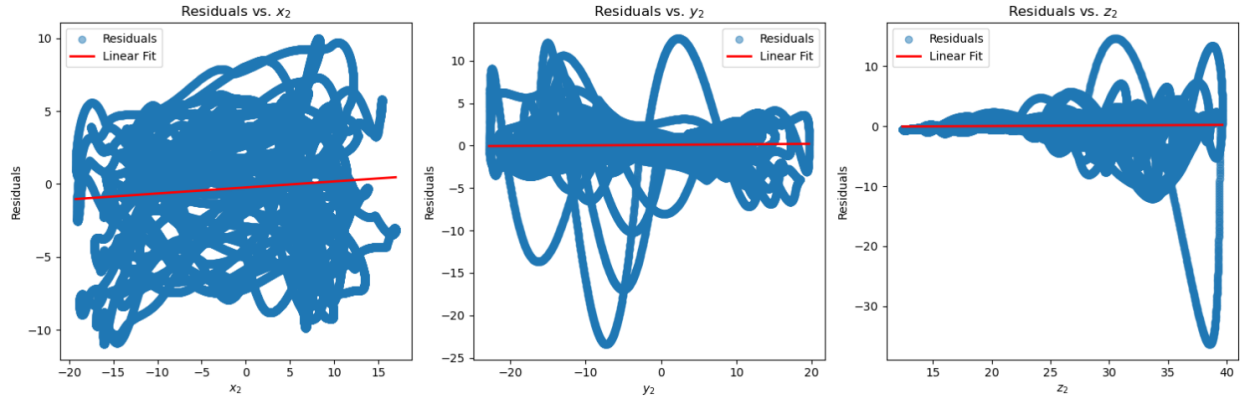
74
75 # Use actual value of h in labels
76 var_names = [f"${v}_{h}" for v in ["x", "y", "z"]]
77
78 # Loop over the three variables
79 for i in range(3):
80     x = time_series[h][: -1, i] # Independent variable
81     y = residual_matrix[:, i] # Dependent variable
82
83     # Scatter plot
84     axes[i].scatter(x, y, alpha=0.5, label="Residuals")
85
86     # Fit a straight line (1st-degree polynomial)
87     coeffs = np.polyfit(x, y, 1) # Returns [slope, intercept]
88     poly_eq = np.poly1d(coeffs) # Create polynomial function
89
90     # Generate fitted values
91     x_fit = np.linspace(np.min(x), np.max(x), 100) # Smooth range for line
92     y_fit = poly_eq(x_fit)
93
94     # Plot the fitted line
95     axes[i].plot(x_fit, y_fit, color="red", linewidth=2, label="Linear Fit")
96
97     # Labels and title with updated h
98     axes[i].set_xlabel(var_names[i])
99     axes[i].set_ylabel("Residuals")
100     axes[i].set_title(f"Residuals vs. {var_names[i]}")
101     axes[i].legend()
102
103     # Print the equation of the fitted line with h replaced
104     slope, intercept = coeffs
105     base = ["x", "y", "z"][i] # Extract the variable name
106
107     print(f"Equation for {base}_{h}: res_{base}_{h} = {slope:.4f}{base}_{h} {'+' if
↵ intercept >= 0 else '-'} {abs(intercept):.4f}")
108
109 plt.tight_layout()
110 plt.show()

```

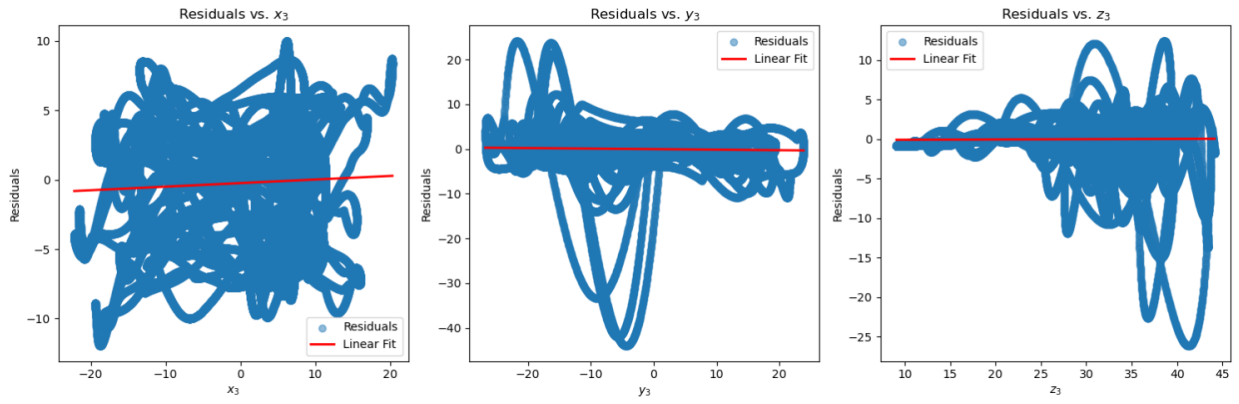
Equation for x₁: res_x₁ = -0.9490x₁ + 0.0397
Equation for y₁: res_y₁ = -0.0024y₁ - 0.0916
Equation for z₁: res_z₁ = -0.0148z₁ + 0.3565



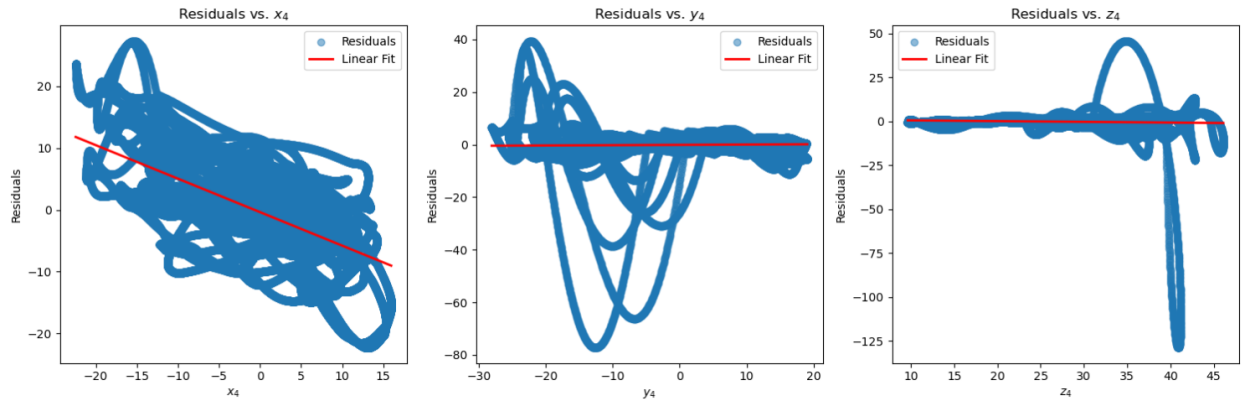
Equation for x_2 : $\text{res_}x_2 = 0.0413x_2 - 0.2386$
Equation for y_2 : $\text{res_}y_2 = 0.0063y_2 + 0.0868$
Equation for z_2 : $\text{res_}z_2 = 0.0102z_2 - 0.1991$



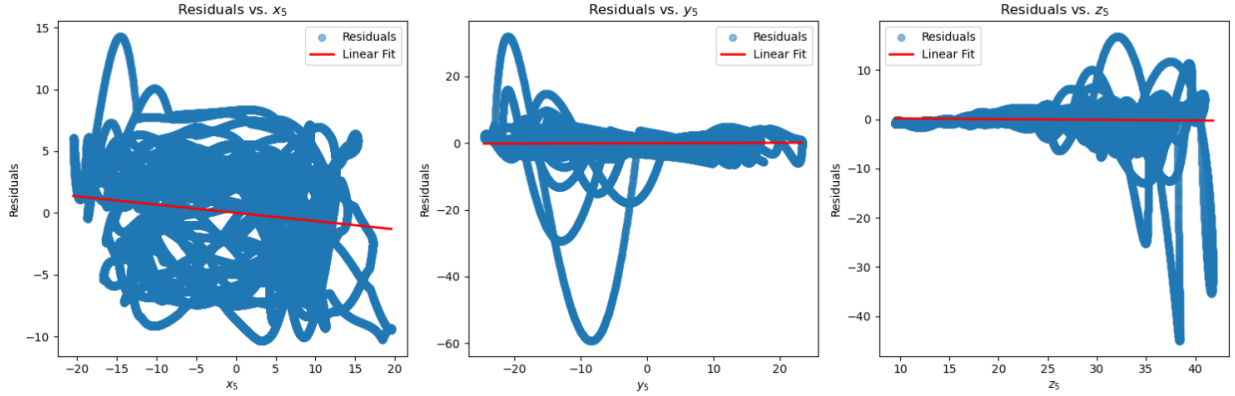
Equation for x_3 : $\text{res_}x_3 = 0.0258x_3 - 0.2359$
Equation for y_3 : $\text{res_}y_3 = -0.0119y_3 - 0.0375$
Equation for z_3 : $\text{res_}z_3 = 0.0037z_3 - 0.1280$



Equation for x_4 : $\text{res_}x_4 = -0.5424x_4 - 0.3680$
Equation for y_4 : $\text{res_}y_4 = 0.0118y_4 - 0.0970$
Equation for z_4 : $\text{res_}z_4 = -0.0419z_4 + 0.9137$



Equation for x_5 : $\text{res_x_5} = -0.0668x_5 + 0.0081$
Equation for y_5 : $\text{res_y_5} = 0.0056y_5 - 0.0496$
Equation for z_5 : $\text{res_z_5} = -0.0138z_5 + 0.3258$



From these graphs and fitted equations, we can infer that nodes 1 and 4 are hubs, while 2, 3 and 5 are low-degree nodes. Indeed, consider the following equation which we derived earlier:

$$\frac{\mathbf{x}_h(t + \Delta t) - \mathbf{x}_h(t)}{\Delta t} - \mathbf{f}(\mathbf{x}_h) \approx k_h \mathbf{V}(\mathbf{x}_h) + \mathbf{C}$$

We recall from lecture 20 that low-degree nodes in weakly coupled systems are assumed to follow the isolated dynamics with only small fluctuations due to weak interactions. Hubs, however, experience a larger cumulative effect from their connections. For nodes 1 and 4,

$$\frac{\mathbf{x}_1(t + \Delta t) - \mathbf{x}_1(t)}{\Delta t} - \mathbf{f}(\mathbf{x}_1) \approx k_1 \mathbf{V}(\mathbf{x}_1) + \mathbf{C} = (-x_1, 0, 0)$$

$$\frac{\mathbf{x}_4(t + \Delta t) - \mathbf{x}_4(t)}{\Delta t} - \mathbf{f}(\mathbf{x}_4) \approx k_4 \mathbf{V}(\mathbf{x}_4) + \mathbf{C} = (-0.5x_4, 0, 0)$$

and by equating coefficients, we infer that $\mathbf{C} = (0, 0, 0)$, but more importantly, the system is x -coupled because only the x_1 and x_4 coefficients in the above graphs are significant (the other nonzero coefficients are negligibly small), which means that

$$\mathbf{V}(\mathbf{x}_h) = V(x_h, y_h, z_h) = (\tilde{V}(x_h), 0, 0)$$

for some function $\tilde{V}(x_h)$ that depends linearly on x_h .

We will now estimate the coupling function $H(\mathbf{x}_i, \mathbf{x}_j)$ and the weights w_{ij} . As shown in the lecture,

$$\sum_{j=1}^n w_{ij} \mathbf{H}(\mathbf{x}_i, \mathbf{x}_j) \approx k_i \mathbf{V}(\mathbf{x}_i) + \mathbf{C} = k_i \mathbf{V}(\mathbf{x}_i)$$

and since we know that $\mathbf{V}(\mathbf{x}_h)$ depends linearly on x_h through $\tilde{V}(x_h)$, and we are told that the coupling function is diffusive, it makes sense to test if $H(\mathbf{x}_i, \mathbf{x}_j) = \alpha(x_j - x_i, 0, 0)$ where α is the coupling strength. I estimated the unnormalised weights for node h , $\tilde{\mathbf{w}}_h = (\tilde{w}_{h1}, \dots, \tilde{w}_{h5})$ where $\tilde{w}_{ij} = \alpha w_{ij} = \alpha A_{ij}$, where A_{ij} denotes the (ij) th entry of the adjacency matrix \mathbf{A} . α is the coupling strength, which we are told is identical for all connections. By solving the linear system below via SINDy (again, because the coupling strength is the same for all connections, so any small weights should be set to zero):

$$\begin{bmatrix} H(\mathbf{x}_h(t_1), \mathbf{x}_1(t_1)) & \dots & H(\mathbf{x}_h(t_1), \mathbf{x}_5(t_1)) \\ \vdots & \ddots & \vdots \\ H(\mathbf{x}_h(t_T), \mathbf{x}_1(t_T)) & \dots & H(\mathbf{x}_h(t_T), \mathbf{x}_5(t_T)) \end{bmatrix} \begin{bmatrix} w_{h1} \\ \vdots \\ w_{h5} \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_{3T} \end{bmatrix}$$

where $(b_{3k}, b_{3k+1}, b_{3k+2}) = \frac{\mathbf{x}_h(t+\Delta t) - \mathbf{x}_h(t)}{\Delta t} - \mathbf{f}(\mathbf{x}_h)$ for $k = 1, 2, \dots, T$. My code for this is shown below.


```

1 import numpy as np
2 import matplotlib.pyplot as plt
3
4 T = 150000 # Number of time steps
5 N = 5 # Number of weights
6
7 # Data
8 X = np.stack([time_series[i][:T, :] for i in range(1, 6)], axis=0) # Shape: (5, T, 3)
9
10
11 # Construct H matrix
12 H = np.zeros((T-1, 3, N))
13
14 for t in range(T-1):
15     for j in range(N):
16         H[t, 0, j] = X[j, t, 0] - X[h-1, t, 0] # Affect x component
17
18
19 # Reshape H to (3(T-1), N) for least squares
20 H_reshaped = H.reshape(3*(T-1), N) # Now each row is a constraint
21
22 # residual vector
23 b = residual_matrix.reshape(3*(T-1), 1)
24
25
26 def sindy(A, b, threshold=0.15, iterations=15):
27     """Performs sparse regression using iterative thresholding."""
28     coeffs = np.zeros((A.shape[1], b.shape[1]))
29     for i in tqdm(range(b.shape[1]), desc="Fitting SINDy models"):
30         x = np.linalg.pinv(A) @ b[:, i]
31         for _ in range(iterations):
32             small = np.abs(x) < threshold
33             x[small] = 0
34             if np.any(~small):
35                 x[~small] = np.linalg.pinv(A[:, ~small]) @ b[:, i]
36         coeffs[:, i] = x
37     return coeffs
38
39
40
41 # Solve for w using SINDy
42 w = sindy(H_reshaped, b)
43
44 # Print result
45 print("Estimated weights:", w)
46
47 # Compute predictions: H_reshaped * w
48 predictions = H_reshaped @ w # Shape: (T*3,)
49
50 # Reshape predictions and b back to (T, 3) for plotting
51 predictions = predictions.reshape((T-1, 3))
52
53
54 # Plot predictions vs. actual values for each component

```

```

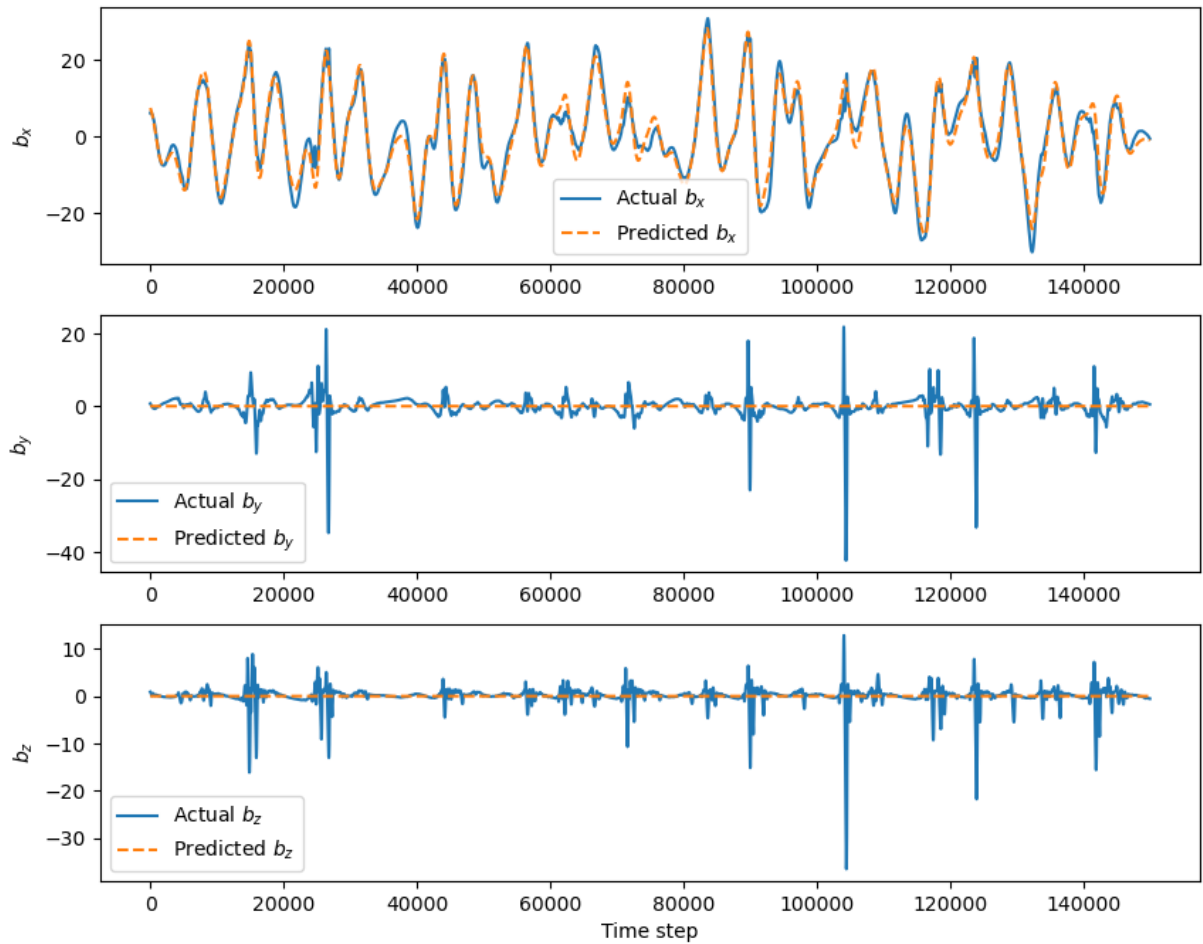
55 fig, axes = plt.subplots(3, 1, figsize=(10, 8))
56
57 time_steps = np.arange(T-1) # Correct time scale
58
59
60 for i, label in enumerate([r"$b_x$", r"$b_y$", r"$b_z$"]):
61     axes[i].plot(time_steps, b[i::3], label=f"Actual {label}")
62     axes[i].plot(time_steps, predictions[:, i], label=f"Predicted {label}",
63                 ↪ linestyle="dashed")
64     axes[i].set_ylabel(label) # Properly formatted subscript
65     axes[i].legend()
66
67 plt.xlabel("Time step")
68 plt.suptitle("Predictions vs. Actual Values")
69 plt.show()

```

I obtained the following results for node 1 and 4 respectively:

```
Fitting SINDy models: 100% | 1/1 [00:02<00:00, 2.67s/it]
Estimated weights: [[0.
 [0.35225113]
 [0.36149755]
 [0.37849332]
 [0.          ]]
```

Predictions vs. Actual Values




```

1 from sklearn.metrics import mean_absolute_error
2
3 # Compute Mean Absolute Error (MAE) for each component
4 mae_x = mean_absolute_error(b[:, :3], predictions[:, 0])
5 mae_y = mean_absolute_error(b[1::3], predictions[:, 1])
6 mae_z = mean_absolute_error(b[2::3], predictions[:, 2])
7
8 print(f"MAE for x-component: {mae_x:.4f}")
9 print(f"MAE for y-component: {mae_y:.4f}")
10 print(f"MAE for z-component: {mae_z:.4f}")

```

MAE for x-component: 1.8332

MAE for y-component: 1.5327

MAE for z-component: 0.9685

Considering that the x-component generally takes values in the range $[-20, 20]$, an absolute error of 1.83 is quite low. From the estimated weights for hub nodes 1 and 4, we see that the coupling strength is $\alpha = 1/3$. In this project, I have used ChatGPT to improve the structure of my code.